

Solution method for monotone mixed variational inequalities

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Abstract

For monotone mixed variational inequalities, a solution method is proposed that combines regularization and a descent technique over a gap (merit) function. The same uniformly convex auxiliary function is used to construct both regularized problems and gap functions. The regularized problems are solved by applying the method of descent over a gap function with inexact line search. © 2011 Pleiades Publishing, Ltd.

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Keywords

descent method, gap function, mixed variational inequality, uniformly convex function